

PDMA
DAILY MARKET SNAPSHOT
11/8/2021

FOREIGN EXCHANGE									
SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2020		Euro change year to date(YTD%)	
EURUSD	1,171	-0,08	USDJPY	110,745	0,14	EURUSD	1,222	-4,15%	
EURGBP	0,8471	0,06	USDGBP	0,7234	0,11	EURGBP	0,894	-5,25%	
EURJPY	129,69	0,05	USDCHF	0,9237	0,09	EURJPY	126,2	2,77%	
EURCHF	1,082	0,01				EURCHF	1,081	0,06%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,561	-0,336	-0,543	-0,527	-0,194	-0,502		
USA	(0,00 / 0,25) USD	0,095	0,110	0,127	0,150		0,238		
JAPAN	- 0,10 JPY	-0,071	-0,048	-0,099	-0,065				
BANK OF ENGLAND	0,10 GBP	0,054	0,063	0,073	0,094				
SWITZERLAND	-0,75 CHF	-0,798	-0,784	-0,765	-0,720				

CAPITAL MARKETS									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,243	0,836	1,364			2,014		
GREEK TREASURY			-0,216	0,552	0,666	0,884			
GERMAN TREASURY		-0,746	-0,718	-0,451	-0,209	-0,245	-0,004		
JAPANESE TREAS		-0,129	-0,110	0,038	0,229	0,418	0,654		
U.K TREASURY		0,153	0,296	0,589	0,853	0,957	0,954		
ESM TREASURY		-0,599	-0,460	-0,164	0,124	0,270	0,350		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,523	-0,455	-0,364	-0,258	-0,082	0,147	0,245	0,218
USD SWAP		0,163	0,572	0,921	1,152	1,373	1,576	1,674	1,720
JPY SWAP		-0,029	-0,020	-0,015	0,006	0,061	0,176	0,288	0,450
GBP SWAP		0,296	0,605	0,716	0,776	0,844	0,909	0,913	0,867
CHF SWAP		-0,710	-0,615	-0,480	-0,328	-0,135	0,045	0,108	0,043

HELLENIC REPUBLIC BENCHMARKS BONDS									
GREEK BONDS	MATURITY	Tenor	LAST MID PRICE	MID YIELD	YIELD CHANGE 1 DAY in b.p	YIELD CHANGE YEAR TO DATE(YTD in b.p)	Tenor	LAST MID PRICE	MID YIELD
GGB 3,50%	01/23	2Y	105,93	-0,52	0	-40	3M	100,04	-0,56
GGB 3,45%	04/24	3Y	110,29	-0,43	0	-35			
GGB 3,375%	02/25	4Y	113,05	-0,32	0	-39			
GGB 0%	02/26	5Y	101,10	-0,24	0	-34	6M	100,13	-0,32
GGB 3,75%	01/28	7Y	123,82	0,06	0	-37			
GGB 0,75%	06/31	10Y	102,05	0,54	0	-27			
GGB 1,875%	02/35	15Y	115,76	0,65	0	-23	12M	100,23	-0,28
GGB 4%	01/37	16Y	147,99	0,71	0	-27			
GGB 4,20%	01/42	21Y	162,39	0,86	0	-23			
GGB 1,875%	01/52	30Y	113,93	1,32	0	-56			

GREEK BONDS SPREAD(in bp) VS									
MATURITY		GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		47	-33	17	29	-14	27		
10Y		99	-20	30	41	-2	66		
15Y		88	-39	-1	26	-37	51		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,56	-0,32	-0,28	-0,43	-0,24	0,06	0,54	0,65	0,86

STOCK MARKETS-BOND FUTURES									
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STOCK MARKETS					BOND FUTURES				
	Last Price	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)	bond futures		PRICE		
ATHENS GENERAL INDEX	897	0,46	809	10,90%					
DOW JONES	35.265	0,46	30.606	15,22%	BUND		176,52		
S&P 500	4.437	0,10	3.756	18,12%	BOBL		135,23		
NASDAQ	14.788	-0,49	12.888	14,74%	SCHATZ		112,325		
DAX	15.771	0,16	13.719	14,96%					
FTSE	7.161	0,40	6.461	10,84%	US LONG BOND		162,72		
NIKKEI	28.071	0,65	27.444	2,28%	US 10Y		133,41		
BRENT	70,86	0,33	51,8	36,80%	US 5Y		123,74		
GOLD \$	1.730	0,07	1.899	-8,87%	US 2Y		110,20		

